

Wei Cai (蔡巍)

Ph.D. Student, Financial Econometrics

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Research interests

Financial econometrics; bubble detection; counterfactual analysis and a little machine learning.

Education

Ph.D. in Economics (in progress)

2024 – present • Beijing, China

International School of Economics and Management (ISEM), Capital University of Economics and Business (CUEB)

Research: financial econometrics, bubble detection, counterfactual analysis, and introductory machine learning. Advisor group: Weiming Li, Ye Chen, Kunpeng Li, Yinglin Zhang.

M.A. in Economics

2021 – 2024 • Kunming, China

Yunnan University of Finance and Economics

B.A. dual degree, Economics & Management

2017 – 2021 • Jinan, China

Shandong University of Finance and Economics

Research & experience

- Graduate research on bubble-related econometric identification and counterfactual exercises under supervision at ISEM, CUEB.
- Maintains a public academic website with reading notes and summaries in financial econometrics to document learning progress.

Working papers

1. 中国城市房价泡沫调控的政策效应测度及其网络效应分析 (in Chinese)
陈焯、董丰、蔡巍。
2. Is AI a Bubble Maker or Receiver? (in English)
Ye Chen, Wei Cai, Yu Jun.

Skills

- **Computing:** Python, Matlab, L^AT_EX; version control with Git/GitHub.
- **Languages:** Chinese (native); English (working language for research and writing).

References

Available upon request.